

RECEIVED  
C.F.T.C.

2004 JUN 25 AM 11: 07



20 South Wacker Drive  
Chicago, IL 60606-7499  
www.cme.com

312/930.1000 tel/  
312/466.4410 fax

June 24, 2004

Ms. Jean A. Webb  
Office of the Secretariat  
Commodity Futures Trading Commission  
Three Lafayette Centre  
1155 21st Street, NW  
Washington, DC 20581

RE: Section 5c(c) and Regulation §40.6(a) Submission,  
Exchange Certification for Changes to  
Regular Trading Hours (RTH) and GLOBEX® Trading Hours.  
CME Submission 04-62.

Dear Ms. Webb:

Chicago Mercantile Exchange Inc. ("CME" or "Exchange") hereby notifies the Commission under the exchange certification procedure of a CME early market close on Friday, November 26, 2004 for select products which was contingent on an early close of the NYSE. No rule changes are needed for the changes to Exchange trading hours. Revised RTH and GLOBEX holiday schedules are provided in Appendix 1 and 2, respectively.

As detailed in CME submission 04-49, dated June 3, 2004, CME anticipated that in June 2004 that the NYSE would announce its early closes for the remainder of 2004. The NYSE declared an early close for Friday, November 26, 2004, but not for Friday, July 2, 2004. Therefore, CME will close at 12:15 p.m. on Friday, November 26, 2004, its equity markets both on the trading floor and on GLOBEX® as well as the Interest Rate, Foreign Exchange and CPI products traded on GLOBEX. CME has issued a new holiday card on the trading floor, updated the CME Web site "Holiday Calendar", and will publish a notice of the change in the CME Update 04-07, dated Monday, July 12, 2004. The CME 2004 holiday schedule is unchanged for the Independence Day 2004 holiday.

If you require any additional information regarding this action, please do not hesitate to contact Ms. Lori Aldinger at 312-930-2337 or via e-mail at [laldinge@cme.com](mailto:laldinge@cme.com). Please reference our CME Submission 04-62 on all future correspondence regarding this notification.

Sincerely,

John W. Labuszewski  
Director, Research & Product Development

Appendix 1

REVISED 6/22/2004

**CME REGULAR TRADING HOURS (RTH) HOLIDAY SCHEDULE FOR REMAINING 2004\***

(Unless otherwise noted, Equity products observe regular hours.)

| <u>HOLIDAY</u>   | DATE OF 12:00 NOON CLOSING FOR<br>COMMODITY FUTURES, FOREIGN EXCHANGE,<br>INTEREST RATES & GSCI PRODUCTS;<br>12:02 P.M. CLOSING FOR<br>COMMODITY OPTIONS      | DATE ON WHICH CME TRADING FLOORS ARE<br>CLOSED  |
|------------------|---|---|
| Independence Day | Friday, July 2, 2004  | Monday, July 5, 2004  |
| Labor Day        | Friday, September 3, 2004   | Monday, September 6, 2004   |
| Columbus Day     | Friday, October 8, 2004<br>Commodities & GSCI – Normal Day  | Monday, October 11, 2004<br>Foreign Exchange & Interest rates closed.<br>Commodities & GSCI – Normal Day        |
| Veterans Day     | Not applicable<br>(Federal Open Market Committee meeting date)  | Thursday, November 11, 2004<br>Foreign Exchange & Interest Rates closed.<br>Commodities & GSCI – Normal Day     |
| Thanksgiving Day | Wednesday, November 24, 2004<br>GSCI – Normal Day<br>-----<br>Friday, November 26, 2004<br>Equity products close at 12:15 p.m.<br>Thursday, December 23, 2004 | Thursday, November 25, 2004<br>-----<br>Friday, November 26, 2004<br>Dairy closed.<br>Friday, December 24, 2004 |
| Christmas Day    |   |   |
| New Year's Day   | Friday, December 31, 2004   | Not applicable  |

\*Holiday schedules are tentative subject to input from the New York Stock Exchange (NYSE), the Bond Market Association (BMA), the New York Mercantile Exchange (NYMEX) and the Chicago Board of Trade (CBOT). In the event early closings or holiday changes are announced for these institutions that impact the CME Holiday Schedule, a revised CME Holiday Schedule will be published. GLOBEX® holiday hours can be viewed at [www.cme.com/holidaycalendar](http://www.cme.com/holidaycalendar).

## Appendix 2

| Wednesday, Nov 24, 2004   | Thursday, Nov 25, 2004<br><i>Thanksgiving Day</i>  | Friday, Nov 26, 2004  | Sunday, Nov 28, 2004                                 |
|---|--|---|--|
| <p><b>Foreign Exchange and Interest Rates</b> traded on GLOBEX during RTH close at 3:15 p.m. (same as Equity Indexes):</p> <p><b>Futures</b><br/> Foreign Exchange<br/> Cross Rate FX<br/> E-mini FX<br/> TIIE<br/> CETES<br/> 5-Yr. Agency Notes<br/> 10-Yr. Agency Notes<br/> Eurodollar<br/> Turn rate<br/> 2,5,10-Yr. Swaps<br/> T-Bills<br/> LIBOR<br/> CME\$INDEX™</p> <p><b>Commodities</b> traded on GLOBEX during RTH close at 12:00 noon:</p> <p><b>Futures</b><br/> Live Cattle<br/> Feeder Cattle<br/> Lean Hogs<br/> Pork Bellies</p> <hr/> <p>GLOBEX Regular Close for <b>Equity Indexes, TRAKRS<sup>SM</sup>, GSCI, Weather &amp; CPI</b></p> <p>GLOBEX Regular Open at 5:00 p.m.<sup>12</sup></p> | <p>GLOBEX trading halts for Equity products at 10:30 a.m. and resumes at 5:00 p.m.<sup>12</sup></p> <p>GLOBEX trading halts for Interest Rate and Foreign Exchange products at 12:00 noon and resumes also at 5:00 p.m.<sup>12</sup></p> | <p><i>Weather closed.</i></p> <p><b>Foreign Exchange and Interest Rates</b> traded on GLOBEX during RTH close at 12:15 p.m. (same as Equity Indexes):</p> <p><b>Futures</b><br/> Foreign Exchange<br/> Cross Rate FX<br/> E-mini FX<br/> TIIE<br/> CETES<br/> 5-Yr. Agency Notes<br/> 10-Yr. Agency Notes<br/> Eurodollar<br/> Turn rate<br/> 2,5,10-Yr. Swaps<br/> T-Bills<br/> LIBOR<br/> CME\$INDEX™</p> <p><b>Commodities and GSCI</b> traded on GLOBEX during RTH close at 12:00 noon:</p> <p><b>Futures</b><br/> Live Cattle<br/> Feeder Cattle<br/> Lean Hogs<br/> Pork Bellies<br/> GSCI</p> <hr/> <p><b>Equity Indexes and CPI</b> traded on GLOBEX during RTH close at 12:15 p.m. (TRAKRS close at 12:00 noon):</p> <p><b>Futures</b><br/> E-mini NASDAQ-100®<br/> E-mini NASDAQ Composite<br/> E-mini Russell 2000<br/> E-mini S&amp;P MidCap 400<br/> S&amp;P Topix 150<br/> Russell 1000<br/> Nikkei 225 (\$ &amp; ¥)<br/> Long-short Tech TRAKRS<br/> LMC TRAKRS<br/> Select 50 TRAKRS<br/> Euro Currency TRAKRS<br/> Commodity TRAKRS<br/> Gold TRAKRS<br/> S&amp;P 500 Tech SPCTR<br/> S&amp;P 500 Fin SPCTR<br/> S&amp;P SmallCap 600<br/> CPI</p> <p><b>Futures and Options</b><br/> E-mini S&amp;P 500<br/> S&amp;P Barra Growth &amp; Value</p> | <p>GLOBEX Regular Open at 5:00 p.m.<sup>13</sup></p> |

<sup>12</sup> For the GLOBEX trade date of Friday, November 26, 2004.

<sup>13</sup> For the GLOBEX trade date of Monday, November 29, 2004.